INDEX
Volume 3, 1994

Authors

Agénor, Pierre-Richard. *Exchange Restrictions and Devaluation Crises.* Volume 3, Number 4, pages 361–372.

Bacchetta, Philippe and Ramon Caminal. *A Note on Reserve Requirements and Public Finance.* Volume 3, Number 1, pages 107–118.

Barone-Adesi, Giovanni, see Cyr, Don.

Beckman, Steven R. *A Rational Foundation for Wishful Exchange Rate Forecasts.* Volume 3, Number 4, pages 393–398.

Berglund, Tom and Staffan Ringbom. *A Note on the Implications of Traded Options on the Pricing of the Underlying Stock.* Volume 3, Number 1, pages 119–123.

Bernstein, David. *Imperfect Information and Agency Cost Models: Further Empirical Tests.* Volume 3, Number 2, pages 183–193.

Bianconi, Marcelo. *A Note on Uncertainty, Liquidity, and Stock Prices.* Volume 3, Number 4, pages 457–468.

Bishop, John A., see Formby, John P.

Bjerksund, Petter, see Stensland, Gunnar.

Bonomo, Vittorio, see Ferris, Stephen P.

Boyle, Glenn W. *Market Equilibrium and the CAPM in a Mean-Generalized Coefficient of Variation Economy.* Volume 3, Number 3, pages 249–256.

Breslin, Thomas P., see Samanta, Subarna K.

Brooks, Raymond M. *Dividend Predicting using Put-Call Parity.* Volume 3, Number 4, pages 373–392.

Caminal, Ramon, see Bacchetta, Philippe.

Corhay, Albert and Alireza Tourani Rad. *Expected Returns and Volatility in European Stock Markets.* Volume 3, Number 1, pages 45–56.

Craft Denning, Karen, William B. Riley, and Jeffrey P. DeLooze. *Baltic Freight Futures: Random Walk or Seasonally Predictable?* Volume 3, Number 4, pages 399–428.

Cyr, Don and Giovanni Barone-Adesi. *A Test of Calendar Seasonalities in Stock Market Risk Implied from Index Futures Options.* Volume 3, Number 3, pages 327–340.

Deaves, Richard. *A Note on Speculative versus Arbitrage Opportunities from In-*

dex Futures Mispricing: Some Canadian Evidence. Volume 3, Number 3, pages 319–325.

DeLooze, Jeffrey P., see Craft Denning, Karen.

Deutsch, Joseph, see Zilberfarb, Ben-Zion.

Dropsy, Vincent and Fatemeh Nazarian-Ibrahimi. *Macroeconomic Policies, Exchange Rate Regimes and National Stock Markets*. Volume 3, Number 2, pages 195–220.

Duan, Jin-Chuan, see Sealey, C.W.

Fang, Hsing and Jean C.H. Loo. *Dollar Value and Stock Returns*. Volume 3, Number 2, pages 221–231.

Ferris, Stephen, P., Vittorio Bonomo, and Robert E. Lamy. *The Information Content of Central Bank Discount Rate Changes: An International Comparison*. Volume 3, Number 3, pages 279–307.

Formby, John P., John A. Bishop, and Lester A. Zeager. *Evaluating a Neglected Dimension of Economic Development: Mortality, Risk Aversion and Uncertainty*. Volume 3, Number 2, pages 133–151.

Gekker, Ruvin. *On the Game-Theoretic Modeling of Hierarchical Decision-Making*. Volume 3, Number 3, pages 309–317.

Glassman, Debra, A., see Riddick, Leigh A.

Han, Li-Ming, see Misra, Lalatendu.

Hassan, M. Kabir. *An Empirical Investigation of the Existence of Market Discipline of Off-Balance Sheet Banking Risk*. Volume 3, Number 2, pages 153–172.

Hsu, Chen-Min. *Dynamic Adjustments of Inventories and Money Balances in Non-Walrasian Economics*. Volume 3, Number 1, pages 27–44.

Jin, Jang C., see McMillin, W. Douglas.

Lamy, Robert E., see Ferris, Stephen P.

Loo, Jean C.H., see Fang, Hsing.

McMillin, W. Douglas and Jang C. Jin. *Foreign Output and Price Shocks and Macroeconomic Activity in Korea*. Volume 3, Number 4, pages 443–455.

Misra, Lalatendu and Li-Ming Han. *The Impact of Trading Restrictions on the Informational Relationships between Cash, Futures, and Options Markets*. Volume 3, Number 4, pages 429–442.

Moreau, Arthur F., see Sealey, C.W.

Murphy, A. and Z. Sabov. *A Note on the Newly Created Budapest Commodity Exchange*. Volume 3, Number 2, pages 233–237.

Nazarian-Ibrahimi, Fatemeh, see Dropsy, Vincent.

Rassenti, Stephen, see Szidarovszky, Ferenc.

Riddick, Leigh A., and Debra A. Glassman. *International Diversification: New Evidence on Market Segmentation*. Volume 3, Number 1, pages 73–92.

Riley, William B., see Craft Denning, Karen.

Ringbom, Staffan, see Berglund, Tom.

Sabov, Z., see Murphy, A.

Samanta, Subarna K., and Thomas P. Breslin. *Inflation Uncertainty, Employment and Wage for Canada*. Volume 3, Number 3, pages 341–353.

Sealey, C.W., Jin-Chuan Duan, and Arthur F. Moreau. *A Reply to "A Note on the Implications of Traded Options on the*

Pricing of the Underlying Stock" Volume 3, Number 1, pages 125–127.

Stensland, Gunnar and Petter Bjerksund. *An American Call on the Difference of Two Assets*. Volume 3, Number 1, pages 1–26.

Szidarovszky, Ferenc, Stephen Rassenti, and Jerome Yen. *The Stability of the Cournot Solution under Adaptive Expectation: A Further Generalization*. Volume 3, Number 2, pages 173–181.

Thompson, Henry. *Production and Trade with Sector Specific International Capital*. Volume 3, Number 1, pages 93–105.

Tourani Rad, Alireza, see Corhay, Albert.

Wedig, Gerald J. *Risk, Leverage, Donations and Dividends in Kind: A Theory of Nonprofit Financial Behavior*. Volume 3, Number 3, pages 257–278.

Yen, Jerome, see Szidarovszky, Ferenc.

Zeager, Lester A., see Formby, John P.

Zilberfarb, Ben-Zion and Joseph Deutsch. *Inflation Variability and Money Demand in Developing Countries*. Volume 3, Number 1, pages 57–72.

Titles

Stensland, Gunnar, and Petter Bjerksund. *An American Call on the Difference of Two Assets*. Volume 3, Number 1, pages 1–26.

Craft Denning, Karen, William B. Riley, and Jeffrey P. DeLooze. *Baltic Freight Futures: Random Walk or Seasonally Predictable?* Volume 3, Number 4, pages 399–428.

Brooks, Raymond M. *Dividend Predicting using Put-Call Parity*. Volume 3, Number 4, pages 373–392.

Fang, Hsing and Jean C.H. Loo. *Dollar Value and Stock Returns*. Volume 3, Number 2, pages 221–231.

Hsu, Chen-Min. *Dynamic Adjustments of Inventories and Money Balances in Non-Walrasian Economics*. Volume 3, Number 1, pages 27–44.

Hassan, M. Kabir. *An Empirical Investigation of the Existence of Market Discipline of Off-Balance Sheet Banking Risk*. Volume 3, Number 2, pages 153–172.

Formby, John P., John A. Bishop, and Lester A. Zeager. *Evaluating a Neglected Dimension of Economic Development: Mortality, Risk Aversion and Uncertainty*. Volume 3, Number 2, pages 133–151.

Agénor, Pierre-Richard. *Exchange Restrictions and Devaluation Crises*. Volume 3, Number 4, pages 361–372.

Corhay, Albert, and Alireza Tourani Rad. *Expected Returns and Volatility in European Stock Markets*. Volume 3, Number 1, pages 45–56.

McMillin, W. Douglas and Jang C. Jin. *Foreign Output and Price Shocks and Macroeconomic Activity in Korea*. Volume 3, Number 4, pages 443–455.

Misra, Lalatendu and Li-Ming Han. *The Impact of Trading Restrictions on the Informational Relationships between Cash, Futures, and Options Markets*. Volume 3, Number 4, pages 429–442.

Bernstein, David. *Imperfect Information and Agency Cost Models: Further Empirical Tests*. Volume 3, Number 2, pages 183–193.

Samanta, Subarna K., and Thomas P. Breslin. *Inflation Uncertainty, Employment and Wage for Canada.* Volume 3, Number 3, pages 341–353.

Zilberfarb, Ben-Zion, and Joseph Deutsch. *Inflation Variability and Money Demand in Developing Countries.* Volume 3, Number 1, pages 57–72.

Ferris, Stephen, P., Vittorio Bonomo, and Robert E. Lamy. *The Information Content of Central Bank Discount Rate Changes: An International Comparison.* Volume 3, Number 3, pages 279–307.

Riddick, Leigh A. and Debra A. Glassman. *International Diversification: New Evidence on Market Segmentation.* Volume 3, Number 1, pages 73–92.

Dropsy, Vincent and Fatemeh Nazarian-Ibrahimi. *Macroeconomic Policies, Exchange Rate Regimes and National Stock Markets.* Volume 3, Number 2, pages 195–220.

Boyle, Glenn W. *Market Equilibrium and the CAPM in a Mean-Generalized Coefficient of Variation Economy.* Volume 3, Number 3, pages 249–256.

Bacchetta, Philippe, and Ramon Caminal. *A Note on Reserve Requirements and Public Finance.* Volume 3, Number 1, pages 107–118.

Deaves, Richard. *A Note on Speculative versus Arbitrage Opportunities from Index Futures Mispricing: Some Canadian Evidence.* Volume 3, Number 3, pages 319–325.

Berglund, Tom, and Staffan Ringbom. *A Note on the Implications of Traded Options on the Pricing of the Underlying Stock.* Volume 3, Number 1, pages 119–123.

Murphy, A. and Z. Sabov. *A Note on the Newly Created Budapest Commodity Exchange.* Volume 3, Number 2, pages 233–237.

Bianconi, Marcelo. *A Note on Uncertainty, Liquidity, and Stock Prices.* Volume 3, Number 4, pages 457–468.

Gekker, Ruvin. *On the Game-Theoretic Modeling of Hierarchical Decision-Making.* Volume 3, Number 3, pages 309–317.

Thompson, Henry. *Production and Trade with Sector Specific International Capital.* Volume 3, Number 1, pages 93–105.

Beckman, Steven R. *A Rational Foundation for Wishful Exchange Rate Forecasts.* Volume 3, Number 4, pages 393–398.

Sealey, C.W., Jin-Chuan Duan, and Arthur F. Moreau. *A Reply to A Note on the Implications of Traded Options on the Pricing of the Underlying Stock.* Volume 3, Number 1, pages 125–127.

Wedig, Gerald J. *Risk, Leverage, Donations and Dividends in Kind: A Theory of Nonprofit Financial Behavior.* Volume 3, Number 3, pages 257–278.

Szidarovszky, Ferenc, Stephen Rassenti, and Jerome Yen. *The Stability of the Cournot Solution under Adaptive Expectation: A Further Generalization.* Volume 3, Number 2, pages 173–181.

Cyr, Don and Giovanni Barone-Adesi. *A Test of Calendar Seasonalities in Stock Market Risk Implied from Index Futures Options.* Volume 3, Number 3, pages 327–340.